



# Derivatives Matched Trades Report

Report for 17/08/2010

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Value R(000's)	Trade Type	Buy/ Sell
15:37:39	GOVI On 04-Nov-10			GOVI	1	80,000	0.00	Member	Buy
15:37:39	GOVI On 04-Nov-10			GOVI	1	80,000	0.00	Client	Sell
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>160,000</b>	<b>0.00</b>		
16:27:38	R157 On 04-Nov-10			Bond Future	1	2,000,000	25,387.08	Member	Buy
16:27:38	R157 On 04-Nov-10			Bond Future	1	2,000,000	0.00	Member	Sell
16:27:38	R157 On 04-Nov-10			Bond Future	1	2,000,000	25,382.45	Member	Buy
16:27:38	R157 On 04-Nov-10			Bond Future	1	2,000,000	0.00	Client	Sell
<b>Total for R157 Bond Future</b>					<b>4</b>	<b>8,000,000</b>	<b>50,769.53</b>		
12:46:54	R201 On 04-Nov-10	7.50	Put	Bond Future	1	14,000,000	0.00	Member	Sell
12:46:54	R201 On 04-Nov-10	7.50	Put	Bond Future	1	14,000,000	0.00	Member	Buy
12:46:54	R201 On 04-Nov-10	7.25	Call	Bond Future	1	14,000,000	0.00	Member	Sell
12:46:54	R201 On 04-Nov-10	7.25	Call	Bond Future	1	14,000,000	0.00	Member	Buy
12:46:54	R201 On 04-Nov-10	8.00	Put	Bond Future	1	42,000,000	0.00	Member	Buy
12:46:54	R201 On 04-Nov-10	8.00	Put	Bond Future	1	42,000,000	0.00	Member	Sell
12:46:54	R201 On 04-Nov-10	6.75	Call	Bond Future	1	42,000,000	0.00	Member	Buy
12:46:54	R201 On 04-Nov-10	6.75	Call	Bond Future	1	42,000,000	0.00	Member	Sell
13:09:32	R201 On 04-Nov-10	7.50	Put	Bond Future	1	14,000,000	0.00	Member	Sell
13:09:32	R201 On 04-Nov-10	7.50	Put	Bond Future	1	14,000,000	0.00	Client	Buy
13:11:07	R201 On 04-Nov-10	7.25	Call	Bond Future	1	14,000,000	0.00	Member	Sell
13:11:07	R201 On 04-Nov-10	7.25	Call	Bond Future	1	14,000,000	0.00	Client	Buy
13:12:38	R201 On 04-Nov-10	8.00	Put	Bond Future	1	42,000,000	0.00	Member	Buy
13:12:38	R201 On 04-Nov-10	8.00	Put	Bond Future	1	42,000,000	0.00	Client	Sell
13:13:56	R201 On 04-Nov-10	6.75	Call	Bond Future	1	42,000,000	0.00	Member	Buy

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13:13:56	R201	On 04-Nov-10	6.75	Call	Bond Future	1	42,000,000	0.00	Client	Sell
<b>Total for R201 Bond Future</b>						<b>16</b>	<b>448,000,000</b>	<b>0.00</b>		
10:12:15	R206	On 04-Nov-10	8.00	Put	Bond Future	1	45,000,000	0.00	Member	Buy
10:12:15	R206	On 04-Nov-10	8.00	Put	Bond Future	1	45,000,000	0.00	Member	Sell
10:12:15	R206	On 04-Nov-10	8.00	Put	Bond Future	1	45,000,000	0.00	Member	Buy
10:12:15	R206	On 04-Nov-10	8.00	Put	Bond Future	1	45,000,000	0.00	Client	Sell
10:12:15	R206	On 04-Nov-10	7.25	Put	Bond Future	1	15,000,000	0.00	Member	Sell
10:12:15	R206	On 04-Nov-10	7.25	Put	Bond Future	1	15,000,000	0.00	Member	Buy
10:12:15	R206	On 04-Nov-10	7.25	Put	Bond Future	1	15,000,000	0.00	Member	Sell
10:12:15	R206	On 04-Nov-10	7.25	Put	Bond Future	1	15,000,000	0.00	Client	Buy
10:12:15	R206	On 04-Nov-10	7.25	Call	Bond Future	1	15,000,000	0.00	Member	Sell
10:12:15	R206	On 04-Nov-10	7.25	Call	Bond Future	1	15,000,000	0.00	Member	Buy
10:48:13	R206	On 04-Nov-10	7.25	Call	Bond Future	1	15,000,000	0.00	Member	Sell
10:48:13	R206	On 04-Nov-10	7.25	Call	Bond Future	1	15,000,000	0.00	Client	Buy
12:46:54	R206	On 04-Nov-10	6.75	Call	Bond Future	1	15,000,000	0.00	Member	Sell
12:46:54	R206	On 04-Nov-10	6.75	Call	Bond Future	1	15,000,000	0.00	Member	Buy
12:46:54	R206	On 04-Nov-10	6.75	Call	Bond Future	1	15,000,000	0.00	Client	Sell
12:51:27	R206	On 04-Nov-10	6.75	Call	Bond Future	1	45,000,000	0.00	Member	Buy
12:51:27	R206	On 04-Nov-10	6.75	Call	Bond Future	1	30,000,000	0.00	Member	Sell
12:51:27	R206	On 04-Nov-10	6.75	Call	Bond Future	1	30,000,000	0.00	Member	Buy
12:51:27	R206	On 04-Nov-10	6.75	Call	Bond Future	1	30,000,000	0.00	Client	Sell
<b>Total for R206 Bond Future</b>						<b>19</b>	<b>480,000,000</b>	<b>0.00</b>		
12:46:54	R209	On 04-Nov-10	8.50	Put	Bond Future	1	5,400,000	0.00	Member	Sell
12:46:54	R209	On 04-Nov-10	8.50	Put	Bond Future	1	5,400,000	0.00	Member	Buy
12:46:54	R209	On 04-Nov-10	8.25	Call	Bond Future	1	5,400,000	0.00	Member	Sell
12:46:54	R209	On 04-Nov-10	8.25	Call	Bond Future	1	5,400,000	0.00	Member	Buy
12:46:54	R209	On 04-Nov-10	9.25	Put	Bond Future	1	16,200,000	0.00	Member	Buy
12:46:54	R209	On 04-Nov-10	9.25	Put	Bond Future	1	16,200,000	0.00	Member	Sell
12:46:54	R209	On 04-Nov-10	7.75	Call	Bond Future	1	16,200,000	0.00	Member	Buy
12:46:54	R209	On 04-Nov-10	7.75	Call	Bond Future	1	16,200,000	0.00	Member	Sell
13:00:36	R209	On 04-Nov-10	8.50	Put	Bond Future	1	5,400,000	0.00	Member	Sell
13:00:36	R209	On 04-Nov-10	8.50	Put	Bond Future	1	5,400,000	0.00	Client	Buy
13:03:38	R209	On 04-Nov-10	8.25	Call	Bond Future	1	5,400,000	0.00	Member	Sell
13:03:38	R209	On 04-Nov-10	8.25	Call	Bond Future	1	5,400,000	0.00	Client	Buy
13:05:53	R209	On 04-Nov-10	9.25	Put	Bond Future	1	16,200,000	0.00	Member	Buy
13:05:53	R209	On 04-Nov-10	9.25	Put	Bond Future	1	16,200,000	0.00	Client	Sell

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13:07:45	R209 On 04-Nov-10	7.75	Call	Bond Future	1	16,200,000	0.00	Member	Buy
13:07:45	R209 On 04-Nov-10	7.75	Call	Bond Future	1	16,200,000	0.00	Client	Sell
<b>Total for R209 Bond Future</b>					<b>16</b>	<b>172,800,000</b>	<b>0.00</b>		
<b>Grand Total for all Instruments</b>					<b>57</b>	<b>1,108,960,000</b>	<b>50,769.53</b>		